BLOW-UP PHENOMENA FOR THE YAMABE EQUATION

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ABSTRACT. Let (M,g) be compact Riemannian manifold of dimension $n \geq 3$. A well-known conjecture states that the set of constant scalar curvature metrics in the conformal class of g is compact unless (M,g) is conformally equivalent to the round sphere. In this paper, we construct counterexamples to this conjecture in dimensions $n \geq 52$.

1. Introduction

Let (M,g) be a compact Riemannian manifold of dimension $n \geq 3$. The Yamabe problem is concerned with finding metrics of constant scalar curvature in the conformal class of g. This problem can be reduced to a semi-linear elliptic PDE. Indeed, the metric $u^{\frac{4}{n-2}}g$ has constant scalar curvature c if and only if

(1)
$$\frac{4(n-1)}{n-2} \Delta_g u - R_g u + c u^{\frac{n+2}{n-2}} = 0,$$

where Δ_g is the Laplace operator with respect to g and R_g denotes the scalar curvature of g. Clearly, every solution of (1) is a critical point of the functional

(2)
$$E_g(u) = \frac{\int_M \left(\frac{4(n-1)}{n-2} |du|_g^2 + R_g u^2\right) dvol_g}{\left(\int_M u^{\frac{2n}{n-2}} dvol_q\right)^{\frac{n-2}{n}}}.$$

It is well-known that the PDE (1) has at least one positive solution for any choice of (M, g). If $n \geq 6$ and (M, g) is not locally conformally flat, this follows from results of T. Aubin [3]. The remaining cases were solved by R. Schoen using the positive mass theorem [16].

Solutions to (1) are not usually unique. As an example, consider the product metric on $S^1(L) \times S^{n-1}(1)$. If L is sufficiently small, then the Yamabe PDE has a unique solution. On the other hand, there are many non-minimizing solutions if L is large. D. Pollack [14] has used gluing techniques to construct high energy solutions on more general background manifolds: given any conformal class with positive Yamabe constant and any positive integer N, there exists a new conformal class which is close to the original

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one in the C^0 -norm, and contains at least N metrics of constant scalar curvature (see [14], Theorem 0.1).

It is an interesting question whether the set of all solutions to the Yamabe PDE is compact (in the C^2 -topology, say). A well-known conjecture states that this should be true unless (M,g) is conformally equivalent to the round sphere (see [17],[18],[19]). This conjecture has been verified in low dimensions and in the locally conformally flat case: if (M,q) is locally conformally flat, compactness follows from work of R. Schoen [17], [18]. Moreover, Schoen proposed a strategy for proving the conjecture in the non-locally conformally flat case based on the Pohozaev identity. In [12], Y.Y. Li and M. Zhu [12] followed this strategy to prove compactness in dimension 3. O. Druet [7] proved the conjecture in dimensions 4 and 5. Recently, F. Marques [13] showed that compactness holds up to dimension 7. The same result was obtained independently by Y.Y. Li and L. Zhang [11]. Moreover, Li and Zhang showed that compactness holds in all dimensions provided that $|W_g(p)| + |\nabla W_g(p)| > 0$ for all $p \in M$. M. Khuri, F. Marques, and R. Schoen [10] proved compactness up to dimension 24, assuming that the positive mass theorem holds.¹

In this paper, we address the opposite question: is it possible to construct Riemannian manifolds (M,g) such that the set of constant scalar curvature metrics in the conformal class of g is non-compact? So far, the only known examples where compactness fails involve non-smooth background metrics. The first result in this direction was established by A. Ambrosetti and A. Malchiodi [2]. This result was subsequently improved by M. Berti and A. Malchiodi [6]. Given positive integers n and k such that $k \geq 2$ and $n \geq 4k + 3$, Berti and Malchiodi showed that there exists a Riemannian metric g on S^n (of class C^k) for which the set of solutions to the Yamabe PDE (1) fails to be compact (see [6], Theorem 1.1). A survey of these results can be found in [1]. Recently, O. Druet and E. Hebey [8] showed that blow-up can occur for problems of the form $Lu + cu^{\frac{n+2}{n-2}} = 0$, where L is a lower order perturbation of the conformal Laplacian on S^n .

We improve the results of Berti and Malchiodi by showing that the set of solutions to the Yamabe PDE (1) can fail to be compact even if the background metric g is C^{∞} smooth. In the examples we construct, the blowing-up sequence develops a singularity consisting of exactly one bubble.

Theorem. Assume that $n \geq 52$. Then there exists a Riemannian metric g on S^n (of class C^{∞}) and a sequence of positive functions $v_{\nu} \in C^{\infty}(S^n)$ ($\nu \in \mathbb{N}$) with the following properties:

- (i) g is not conformally flat
- (ii) v_{ν} is a solution of the Yamabe PDE (1) for all $\nu \in \mathbb{N}$
- (iii) $E_g(v_\nu) < Y(S^n)$ for all $\nu \in \mathbb{N}$, and $E_g(v_\nu) \to Y(S^n)$ as $\nu \to \infty$
- (iv) $\sup_{S^n} v_{\nu} \to \infty \ as \ \nu \to \infty$

¹T. Aubin has recently claimed a general compactness theorem in all dimensions [4],[5]. We have, however, been unable to verify some of the arguments in [4].

(Here, $Y(S^n)$ denotes the Yamabe energy of the round metric on S^n .)

Let us sketch the main steps involved in the proof of Theorem 1. For convenience, we will work on \mathbb{R}^n instead of S^n . Let g be a smooth metric on \mathbb{R}^n which agrees with the Euclidean metric outside a ball of radius 1. We will assume throughout the paper that $\det g(x) = 1$ for all $x \in \mathbb{R}^n$, so that the volume form associated with g agrees with the Euclidean volume form.

Our goal is to construct solutions to the Yamabe PDE on (\mathbb{R}^n, g) . In Section 2, we show that this problem can be reduced to finding critical points of a certain function $\mathcal{F}_g(\xi, \varepsilon)$, where ξ is a vector in \mathbb{R}^n and ε is a positive real number. This idea has been used by many authors (see, e.g., [2] or [6]). In Section 3, we show that the function $\mathcal{F}_g(\xi, \varepsilon)$ can be approximated by an auxiliary function $F(\xi, \varepsilon)$. In Section 4, we prove that the function $F(\xi, \varepsilon)$ has a critical point, which is a strict local minimum. Finally, in Section 5, we use a perturbation argument to construct critical points of the function $\mathcal{F}_g(\xi, \varepsilon)$. From this the main result follows.

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2. Lyapunov-Schmidt reduction

Let

$$\mathcal{E} = \left\{ w \in L^{\frac{2n}{n-2}}(\mathbb{R}^n) \cap W^{1,2}_{loc}(\mathbb{R}^n) : \int_{\mathbb{R}^n} |dw|^2 < \infty \right\}.$$

By Sobolev's inequality, there exists a constant K, depending only on n, such that

$$\left(\int_{\mathbb{R}^n} |w|^{\frac{2n}{n-2}}\right)^{\frac{n-2}{n}} \le K \int_{\mathbb{R}^n} |dw|^2$$

for all $w \in \mathcal{E}$. We define a norm on \mathcal{E} by $||w||_{\mathcal{E}}^2 = \int_{\mathbb{R}^n} |dw|^2$. It is easy to see that \mathcal{E} , equipped with this norm, is complete.

Given any pair $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$, we define a function $u_{(\xi, \varepsilon)} : \mathbb{R}^n \to \mathbb{R}$ by

$$u_{(\xi,\varepsilon)}(x) = \left(\frac{\varepsilon}{\varepsilon^2 + |x-\xi|^2}\right)^{\frac{n-2}{2}}.$$

The function $u_{(\xi,\varepsilon)}$ satisfies the elliptic PDE

$$\Delta u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} = 0.$$

It is well known that

$$\int_{\mathbb{R}^n} u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}} = \left(\frac{Y(S^n)}{4n(n-1)}\right)^{\frac{n}{2}}$$

for all $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$. We next define

$$\varphi_{(\xi,\varepsilon,0)}(x) = \left(\frac{\varepsilon}{\varepsilon^2 + |x-\xi|^2}\right)^{\frac{n+2}{2}} \frac{\varepsilon^2 - |x-\xi|^2}{\varepsilon^2 + |x-\xi|^2}$$

and

$$\varphi_{(\xi,\varepsilon,k)}(x) = \left(\frac{\varepsilon}{\varepsilon^2 + |x-\xi|^2}\right)^{\frac{n+2}{2}} \frac{2\varepsilon (x_k - \xi_k)}{\varepsilon^2 + |x-\xi|^2}$$

for $k=1,\ldots,n$. It is easy to see that the norm $\|\varphi_{(\xi,\varepsilon,k)}\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}$ is constant in ξ and ε . Finally, we define a closed subspace $\mathcal{E}_{(\xi,\varepsilon)} \subset \mathcal{E}$ by

$$\mathcal{E}_{(\xi,\varepsilon)} = \left\{ w \in \mathcal{E} : \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} w = 0 \text{ for } k = 0, 1, \dots, n \right\}.$$

Clearly, $u_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$.

Proposition 1. Consider a Riemannian metric on \mathbb{R}^n of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n satisfying $|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \le \alpha \le 1$ for all $x \in \mathbb{R}^n$ and h(x) = 0 for $|x| \ge 1$. There exists a constant C, depending only on n, such that

$$\left\| \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \le C \alpha$$

for all pairs $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$.

Proof. Using the pointwise estimate

$$\left| \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right|$$

$$\leq C |h| |\partial^2 u_{(\xi,\varepsilon)}| + C |\partial h| |\partial u_{(\xi,\varepsilon)}| + C (|\partial^2 h| + |\partial h|^2) u_{(\xi,\varepsilon)},$$

we obtain

$$\begin{split} & \left\| \Delta_{g} u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} \, R_{g} \, u_{(\xi,\varepsilon)} + n(n-2) \, u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^{n})} \\ & \leq C \, \|h\|_{L^{\infty}(\mathbb{R}^{n})} \, \|\partial^{2} u_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^{n})} + C \, \|\partial h\|_{L^{n}(\mathbb{R}^{n})} \, \|\partial u_{(\xi,\varepsilon)}\|_{L^{2}(\mathbb{R}^{n})} \\ & + C \, (\|\partial^{2} h\|_{L^{\frac{n}{2}}(\mathbb{R}^{n})} + \|\partial h\|_{L^{n}(\mathbb{R}^{n})}^{2}) \, \|u_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^{n})} \\ & \leq C \, \alpha. \end{split}$$

This proves the assertion.

Proposition 2. There exists a positive constant θ , depending only on n, such that

$$\int_{\mathbb{R}^{n}} \left(|dw|^{2} - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w^{2} \right)$$

$$\geq 2\theta \|w\|_{\mathcal{E}}^{2} - \frac{16n^{2}}{\theta} \left(\int_{\mathbb{R}^{n}} u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} w \right)^{2}$$

for all $w \in \mathcal{E}_{(\xi,\varepsilon)}$.

Proposition 2 follows from an analysis of the eigenvalues of the Laplace operator on S^n . The details can be found in [15].

Corollary 3. Consider a Riemannian metric on \mathbb{R}^n of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n satisfying h(x) = 0 for $|x| \ge 1$. There exists a positive constant $\alpha_0 \le 1$, depending only on n, with the following property: if $|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \le \alpha_0$ for all $x \in \mathbb{R}^n$, then we have

$$\left(\int_{\mathbb{R}^n} |w|^{\frac{2n}{n-2}}\right)^{\frac{n-2}{n}} \le 2K \int_{\mathbb{R}^n} \left(|dw|_g^2 + \frac{n-2}{4(n-1)} R_g w^2\right)$$

for all $w \in \mathcal{E}$ and

$$\int_{\mathbb{R}^{n}} \left(|dw|_{g}^{2} + \frac{n-2}{4(n-1)} R_{g} w^{2} - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w^{2} \right) \\
\geq \theta \|w\|_{\mathcal{E}}^{2} - \frac{1}{\theta} \left(\int_{\mathbb{R}^{n}} \left(\Delta_{g} u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right) w \right)^{2}$$

for all $w \in \mathcal{E}_{(\xi,\varepsilon)}$.

Proof. Using Proposition 1 and Hölder's inequality, we obtain

$$\left| \int_{\mathbb{R}^n} \left(\Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right) w \right|$$

$$\geq 4n \left| \int_{\mathbb{R}^n} u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} w \right| - C \alpha_0 \|w\|_{\mathcal{E}}.$$

This implies

$$\left(\int_{\mathbb{R}^n} \left(\Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}}\right) w\right)^2$$

$$\geq 16n^2 \left(\int_{\mathbb{R}^n} u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} w\right)^2 - \theta^2 \|w\|_{\mathcal{E}}^2$$

if α_0 is sufficiently small. Hence, the assertion follows from Proposition 2.

Proposition 4. Consider a Riemannian metric on \mathbb{R}^n of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n satisfying $|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \le \alpha_0$ for all $x \in \mathbb{R}^n$ and h(x) = 0 for $|x| \ge 1$. Given any pair $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$ and any function $f \in L^{\frac{2n}{n+2}}(\mathbb{R}^n)$, there exists a unique function $w \in \mathcal{E}_{(\xi,\varepsilon)}$ such that

$$\int_{\mathbb{R}^n} \left(\langle dw, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g w \psi - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w \psi \right) = \int_{\mathbb{R}^n} f \psi$$

for all test functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$. Moreover, we have $\|w\|_{\mathcal{E}} \leq C \|f\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}$, where C is a constant that depends only on n.

Proof. Suppose that $w \in \mathcal{E}_{(\xi,\varepsilon)}$ and

$$\int_{\mathbb{R}^n} \left(\langle dw, d\psi \rangle_g + \frac{n-2}{4(n-1)} \, R_g \, w \, \psi - n(n+2) \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, w \, \psi \right) = \int_{\mathbb{R}^n} f \, \psi$$

for all test functions $\psi \in \mathcal{E}_{(\mathcal{E},\varepsilon)}$. This implies

$$\int_{\mathbb{R}^n} \left(|dw|_g^2 + \frac{n-2}{4(n-1)} R_g w^2 - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w^2 \right) = \int_{\mathbb{R}^n} f w$$

and

$$\int_{\mathbb{R}^n} \left(\Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right) w = -\int_{\mathbb{R}^n} u_{(\xi,\varepsilon)} f.$$

Using Corollary 3, we obtain

$$\begin{split} \theta \, \|w\|_{\mathcal{E}}^2 &\leq \int_{\mathbb{R}^n} \left(|dw|_g^2 + \frac{n-2}{4(n-1)} \, R_g \, w^2 - n(n+2) \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, w^2 \right) \\ &+ \frac{1}{\theta} \left(\int_{\mathbb{R}^n} \left(\Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} \, R_g \, u_{(\xi,\varepsilon)} + n(n+2) \, u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right) w \right)^2 \\ &\leq \left(\int_{\mathbb{R}^n} |f|^{\frac{2n}{n+2}} \right)^{\frac{n+2}{2n}} \left(\int_{\mathbb{R}^n} |w|^{\frac{2n}{n-2}} \right)^{\frac{n-2}{2n}} \\ &+ \frac{1}{\theta} \left(\int_{\mathbb{R}^n} u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}} \right)^{\frac{n-2}{n}} \left(\int_{\mathbb{R}^n} |f|^{\frac{2n}{n+2}} \right)^{\frac{n+2}{n}} \\ &\leq K^{\frac{1}{2}} \, \|f\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \, \|w\|_{\mathcal{E}} + \frac{1}{\theta} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n-2}{2}} \|f\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}^2. \end{split}$$

Hence, it follows from Young's inequality that

$$\frac{\theta}{2} \left\| w \right\|_{\mathcal{E}}^2 \leq \frac{K}{2\theta} \left\| f \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}^2 + \frac{1}{\theta} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n-2}{2}} \left\| f \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}^2.$$

From this the uniqueness statement follows easily.

In order to prove the existence part, it suffices to minimize the functional

$$\int_{\mathbb{R}^{n}} \left(|dw|_{g}^{2} + \frac{n-2}{4(n-1)} R_{g} w^{2} - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w^{2} - 2fw \right)$$

$$+ \frac{1}{\theta} \left(\int_{\mathbb{R}^{n}} \left(\Delta_{g} u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right) w \right)^{2}$$

over all functions $w \in \mathcal{E}_{(\xi,\varepsilon)}$.

Proposition 5. Consider a Riemannian metric on \mathbb{R}^n of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n satisfying h(x) = 0 for $|x| \geq 1$. Moreover, let $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$. There exists a positive constant $\alpha_1 \leq \alpha_0$, depending only on n, with the following property:

if $|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \le \alpha_1$ for all $x \in \mathbb{R}^n$, then there exists a function $v_{(\xi,\varepsilon)} \in \mathcal{E}$ such that $v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$ and

$$\int_{\mathbb{R}^n} \left(\langle dv_{(\xi,\varepsilon)}, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g v_{(\xi,\varepsilon)} \psi - n(n-2) |v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} v_{(\xi,\varepsilon)} \psi \right) = 0$$

for all test functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$. Moreover, we have the estimate

$$||v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}||_{\mathcal{E}}$$

$$\leq C \left\| \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)},$$

where C is a constant that depends only on n.

Proof. Let $G_{(\xi,\varepsilon)}: L^{\frac{2n}{n+2}}(\mathbb{R}^n) \to \mathcal{E}_{(\xi,\varepsilon)}$ be the solution operator constructed in Proposition 4. We define a nonlinear mapping $\Phi_{(\xi,\varepsilon)}: \mathcal{E}_{(\xi,\varepsilon)} \to \mathcal{E}_{(\xi,\varepsilon)}$ by

$$\begin{split} &\Phi_{(\xi,\varepsilon)}(w) \\ &= G_{(\xi,\varepsilon)} \Big(\Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} \, R_g \, u_{(\xi,\varepsilon)} + n(n-2) \, u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \Big) \\ &+ n(n-2) \, G_{(\xi,\varepsilon)} \Big(|u_{(\xi,\varepsilon)} + w|^{\frac{4}{n-2}} \, (u_{(\xi,\varepsilon)} + w) - u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} - \frac{n+2}{n-2} \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, w \Big). \end{split}$$

It follows from Proposition 1 that $\|\Phi_{(\xi,\varepsilon)}(0)\|_{\mathcal{E}} \leq C \alpha_1$. Using the pointwise estimate

$$\begin{aligned} \left| |u_{(\xi,\varepsilon)} + w|^{\frac{4}{n-2}} \left(u_{(\xi,\varepsilon)} + w \right) - |u_{(\xi,\varepsilon)} + \tilde{w}|^{\frac{4}{n-2}} \left(u_{(\xi,\varepsilon)} + \tilde{w} \right) \\ - \frac{n+2}{n-2} u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \left(w - \tilde{w} \right) \right| \\ \leq C \left(|w|^{\frac{4}{n-2}} + |\tilde{w}|^{\frac{4}{n-2}} \right) |w - \tilde{w}|, \end{aligned}$$

we obtain

$$\begin{split} \|\Phi_{(\xi,\varepsilon)}(w) - \Phi_{(\xi,\varepsilon)}(\tilde{w})\|_{\mathcal{E}} \\ &\leq C \, \Big\| |u_{(\xi,\varepsilon)} + w|^{\frac{4}{n-2}} \, (u_{(\xi,\varepsilon)} + w) - |u_{(\xi,\varepsilon)} + \tilde{w}|^{\frac{4}{n-2}} \, (u_{(\xi,\varepsilon)} + \tilde{w}) \\ & - \frac{n+2}{n-2} \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, (w - \tilde{w}) \Big\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \\ &\leq C \, (\|w\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)}^{\frac{4}{n-2}} + \|\tilde{w}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)}^{\frac{4}{n-2}}) \, \|w - \tilde{w}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \end{split}$$

for all functions $w, \tilde{w} \in \mathcal{E}_{(\xi,\varepsilon)}$. This implies

$$\|\Phi_{(\xi,\varepsilon)}(w) - \Phi_{(\xi,\varepsilon)}(\tilde{w})\|_{\mathcal{E}} \le C \left(\|w\|_{\mathcal{E}}^{\frac{4}{n-2}} + \|\tilde{w}\|_{\mathcal{E}}^{\frac{4}{n-2}}\right) \|w - \tilde{w}\|_{\mathcal{E}}$$

for $w, \tilde{w} \in \mathcal{E}_{(\xi,\varepsilon)}$. Hence, if α_1 is sufficiently small, then the contraction mapping principle implies that the mapping $\Phi_{(\xi,\varepsilon)}$ has a unique fixed point. From this the assertion follows easily.

We next define a function $\mathcal{F}_g: \mathbb{R}^n \times (0, \infty) \to \mathbb{R}$ by

$$\mathcal{F}_g(\xi,\varepsilon) = \int_{\mathbb{R}^n} \left(|dv_{(\xi,\varepsilon)}|_g^2 + \frac{n-2}{4(n-1)} R_g v_{(\xi,\varepsilon)}^2 - (n-2)^2 |v_{(\xi,\varepsilon)}|^{\frac{2n}{n-2}} \right) - 2(n-2) \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}}.$$

If we choose α_1 small enough, then we obtain the following result:

Proposition 6. The function \mathcal{F}_g is continuously differentiable. Moreover, if $(\bar{\xi}, \bar{\varepsilon})$ is a critical point of the function \mathcal{F}_g , then the function $v_{(\bar{\xi},\bar{\varepsilon})}$ is a non-negative weak solution of the equation

$$\Delta_g v_{(\bar{\xi},\bar{\varepsilon})} - \frac{n-2}{4(n-1)} R_g v_{(\bar{\xi},\bar{\varepsilon})} + n(n-2) v_{(\bar{\xi},\bar{\varepsilon})}^{\frac{n+2}{n-2}} = 0.$$

Proof. By definition of $v_{(\xi,\varepsilon)}$, we can find real numbers $a_k(\xi,\varepsilon)$, $k=0,1,\ldots,n$, such that

$$\int_{\mathbb{R}^n} \left(\langle dv_{(\xi,\varepsilon)}, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g v_{(\xi,\varepsilon)} v_{(\xi,\varepsilon)} \psi - n(n-2) |v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} v_{(\xi,\varepsilon)} \psi \right)$$

$$= \sum_{k=0}^n a_k(\xi,\varepsilon) \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \psi$$

for all test functions $\psi \in \mathcal{E}$. This implies

$$\frac{\partial}{\partial \varepsilon} \mathcal{F}_g(\varepsilon, \xi) = 2 \sum_{k=0}^n a_k(\xi, \varepsilon) \int_{\mathbb{R}^n} \varphi_{\xi, \varepsilon, k} \frac{\partial}{\partial \varepsilon} v_{(\xi, \varepsilon)}$$

and

$$\frac{\partial}{\partial \xi_j} \mathcal{F}_g(\varepsilon, \xi) = 2 \sum_{k=0}^n a_k(\xi, \varepsilon) \int_{\mathbb{R}^n} \varphi_{(\xi, \varepsilon, k)} \frac{\partial}{\partial \xi_j} v_{(\xi, \varepsilon)}$$

for j = 1, ..., n. On the other hand, we have

$$\int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) = 0$$

since $v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$. This implies

$$0 = \int_{\mathbb{R}^n} \frac{\partial}{\partial \varepsilon} \varphi_{(\xi,\varepsilon,k)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) + \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \frac{\partial}{\partial \varepsilon} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right)$$

$$= \int_{\mathbb{R}^n} \frac{\partial}{\partial \varepsilon} \varphi_{(\xi,\varepsilon,k)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) + \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \frac{\partial}{\partial \varepsilon} v_{(\xi,\varepsilon)}$$

$$+ \frac{n-2}{2(n+1)} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}} \varepsilon^{-1} \delta_{0k}$$

and

$$0 = \int_{\mathbb{R}^n} \frac{\partial}{\partial \xi_j} \varphi_{(\xi,\varepsilon,k)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) + \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \frac{\partial}{\partial \xi_j} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right)$$

$$= \int_{\mathbb{R}^n} \frac{\partial}{\partial \xi_j} \varphi_{(\xi,\varepsilon,k)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) + \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \frac{\partial}{\partial \xi_j} v_{(\xi,\varepsilon)}$$

$$- \frac{n-2}{2(n+1)} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}} \varepsilon^{-1} \delta_{jk}$$

for j = 1, ..., n. Putting these facts together, we obtain

$$-\frac{n-2}{n+1} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}} a_0(\xi, \varepsilon)$$

$$= \varepsilon \frac{\partial}{\partial \varepsilon} \mathcal{F}_g(\xi, \varepsilon) + 2\varepsilon \sum_{k=0}^n a_k(\xi, \varepsilon) \int_{\mathbb{R}^n} \frac{\partial}{\partial \varepsilon} \varphi_{(\xi, \varepsilon, k)} \left(v_{(\xi, \varepsilon)} - u_{(\xi, \varepsilon)} \right)$$

and

$$\frac{n-2}{n+1} \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}} a_j(\xi, \varepsilon)
= \varepsilon \frac{\partial}{\partial \xi_j} \mathcal{F}_g(\xi, \varepsilon) + 2\varepsilon \sum_{k=0}^n a_k(\xi, \varepsilon) \int_{\mathbb{R}^n} \frac{\partial}{\partial \xi_j} \varphi_{(\xi, \varepsilon, k)} \left(v_{(\xi, \varepsilon)} - u_{(\xi, \varepsilon)} \right)$$

for $j=1,\ldots,n$. Hence, if $(\bar{\xi},\bar{\varepsilon})$ is a critical point of \mathcal{F}_g , then we have

$$\sum_{k=0}^{n} |a_k(\bar{\xi}, \bar{\varepsilon})| \le C \|v_{(\bar{\xi}, \bar{\varepsilon})} - u_{(\bar{\xi}, \bar{\varepsilon})}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \sum_{k=0}^{n} |a_k(\bar{\xi}, \bar{\varepsilon})|,$$

where C is a constant that depends only on n. On the other hand, we have $\|v_{(\bar{\xi},\bar{\varepsilon})} - u_{(\bar{\xi},\bar{\varepsilon})}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \le C \alpha_1$. Hence, if we choose α_1 sufficiently small, then we must have $a_k(\bar{\xi},\bar{\varepsilon}) = 0$ for $k = 0, 1, \ldots, n$. Thus, we conclude that

$$\int_{\mathbb{R}^n} \left(\langle dv_{(\bar{\xi},\bar{\varepsilon})}, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g \, v_{(\bar{\xi},\bar{\varepsilon})} \, \psi - n(n-2) \, |v_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{4}{n-2}} \, v_{(\bar{\xi},\bar{\varepsilon})} \, \psi \right) = 0$$

for all test functions $\psi \in \mathcal{E}$. It remains to show that the function $v_{(\bar{\xi},\bar{\varepsilon})}$ is non-negative. To that end, we put $\psi = \min\{v_{(\bar{\xi},\bar{\varepsilon})},0\}$. Since $v_{(\bar{\xi},\bar{\varepsilon})} \in \mathcal{E}$, we conclude that $\psi \in \mathcal{E}$. This implies

$$\int_{\{v_{(\bar{\xi},\bar{\varepsilon})}<0\}} \left(|dv_{(\bar{\xi},\bar{\varepsilon})}|_g^2 + \frac{n-2}{4(n-1)} R_g v_{(\bar{\xi},\bar{\varepsilon})}^2 \right)$$

$$= n(n-2) \int_{\{v_{(\bar{\xi},\bar{\varepsilon})}<0\}} |v_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{2n}{n-2}}.$$

Moreover, we have

$$\left(\int_{\{v_{(\bar{\xi},\bar{\varepsilon})} < 0\}} |v_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{2n}{n-2}} \right)^{\frac{n-2}{n}} \\
\leq 2K \int_{\{v_{(\bar{\xi},\bar{\varepsilon})} < 0\}} \left(|dv_{(\bar{\xi},\bar{\varepsilon})}|_g^2 + \frac{n-2}{4(n-1)} R_g v_{(\bar{\xi},\bar{\varepsilon})}^2 \right)$$

by Corollary 3. From this we deduce that either $v_{(\bar{\xi},\bar{\varepsilon})} \geq 0$ almost everywhere, or

$$\left(\int_{\{v_{(\bar{\xi},\bar{\varepsilon})}<0\}} |v_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{2n}{n-2}}\right)^{\frac{2}{n}} \ge \frac{1}{2n(n-2)K}.$$

On the other hand, we have

$$\left(\int_{\{v_{(\bar{\xi},\bar{\varepsilon})}<0\}} |v_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{2n}{n-2}}\right)^{\frac{n-2}{2n}} \leq \left(\int_{\mathbb{R}^n} |v_{(\bar{\xi},\bar{\varepsilon})} - u_{(\bar{\xi},\bar{\varepsilon})}|^{\frac{2n}{n-2}}\right)^{\frac{n-2}{2n}} \leq C \alpha_1.$$

Hence, if α_1 is sufficiently small, then we have $v_{(\bar{\xi},\bar{\varepsilon})} \geq 0$ almost everywhere.

3. An estimate for the energy of a "bubble"

Throughout this paper, we fix a multi-linear form $W: \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}$. We assume that W_{ijkl} satisfy all the algebraic properties of the Weyl tensor. Moreover, we assume that some components of W are non-zero, so that

$$\sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^2 > 0.$$

For abbreviation, we put

$$H_{ik}(x) = \sum_{p,q=1}^{n} W_{ipkq} x_p x_q$$

and

$$\overline{H}_{ik}(x) = (1 - |x|^2) H_{ik}(x).$$

It is easy to see that $H_{ik}(x)$ is trace-free, $\sum_{i=1}^{n} x_i H_{ik}(x) = 0$, and $\sum_{i=1}^{n} \partial_i H_{ik}(x) = 0$ for all $x \in \mathbb{R}^n$.

We consider a Riemannian metric of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n satisfying h(x) = 0 for $|x| \geq 1$,

$$|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \le \alpha_1$$

for all $x \in \mathbb{R}^n$, and

$$h_{ik}(x) = \mu (\lambda^2 - |x|^2) H_{ik}(x)$$

for $|x| \leq \rho$. We assume that the parameters λ , μ , and ρ are chosen such that $\mu \leq 1$ and $\lambda \leq \rho \leq 1$. Note that $\sum_{i=1}^{n} x_i h_{ik}(x) = 0$ and $\sum_{i=1}^{n} \partial_i h_{ik}(x) = 0$ for $|x| \leq \rho$.

Given any pair $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$, there exists a unique function $v_{(\xi, \varepsilon)}$ such that $v_{(\xi, \varepsilon)} - u_{(\xi, \varepsilon)} \in \mathcal{E}_{(\xi, \varepsilon)}$ and

$$\int_{\mathbb{R}^n} \left(\langle dv_{(\xi,\varepsilon)}, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g v_{(\xi,\varepsilon)} \psi - n(n-2) |v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} v_{(\xi,\varepsilon)} \psi \right) = 0$$

for all test functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$ (see Proposition 5). For abbreviation, let

$$\Omega = \left\{ (\xi, \varepsilon) \in \mathbb{R}^n \times \mathbb{R} : |\xi| < 1, \, \frac{n-8}{3(n+4)} < \varepsilon^2 < \frac{2(n-8)}{3(n+4)} \right\}.$$

Proposition 7. For every pair $(\xi, \varepsilon) \in \lambda \Omega$, we have

$$\left\| \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}$$

$$\leq C \lambda^4 \mu + C \left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}$$

and

$$\left\| \Delta_{g} u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} + \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^{n})} \\ \leq C \lambda^{8} \mu^{2} + C \left(\frac{\lambda}{\rho} \right)^{\frac{n-2}{2}}.$$

Proof. For abbreviation, we define two functions A_1 and A_2 by

$$A_1 = \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}}$$

and

$$A_2 = \sum_{i,k=1}^{n} \mu \left(\lambda^2 - |x|^2\right) H_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)}.$$

Using Proposition 26 and the identity $\sum_{i=1}^{n} \partial_i h_{ik}(x) = 0$, we obtain

$$|R_q(x)| \le C |h(x)|^2 |\partial^2 h(x)| + C |\partial h(x)|^2 \le C \mu^2 (\lambda + |x|)^6$$

for $|x| \leq \rho$. This implies

$$|A_1| = \Big| \sum_{i,k=1}^n \partial_i \Big[(g^{ik} - \delta_{ik}) \, \partial_k u_{(\xi,\varepsilon)} \Big] - \frac{n-2}{4(n-1)} \, R_g \, u_{(\xi,\varepsilon)} \Big|$$

$$\leq C \, \lambda^{\frac{n-2}{2}} \, \mu \, (\lambda + |x|)^{4-n}$$

and

$$|A_1 + A_2| = \Big| \sum_{i,k=1}^n \partial_i \Big[(g^{ik} - \delta_{ik} + h_{ik}) \, \partial_k u_{(\xi,\varepsilon)} \Big] - \frac{n-2}{4(n-1)} \, R_g \, u_{(\xi,\varepsilon)} \Big|$$

$$\leq C \, \lambda^{\frac{n-2}{2}} \, \mu^2 \, (\lambda + |x|)^{8-n}$$

for $|x| \leq \rho$. Hence, we obtain

$$||A_1||_{L^{\frac{2n}{n+2}}(B_{\rho}(0))} \le C \lambda^{\frac{n-2}{2}} \mu \left(\int_{\mathbb{R}^n} (\lambda + |x|)^{-\frac{2n(n-4)}{n+2}} \right)^{\frac{n+2}{2n}} \le C \lambda^4 \mu$$

and

$$||A_1 + A_2||_{L^{\frac{2n}{n+2}}(B_{\rho}(0))} \le C \lambda^{\frac{n-2}{2}} \mu^2 \left(\int_{\mathbb{R}^n} (\lambda + |x|)^{-\frac{2n(n-8)}{n+2}} \right)^{\frac{n+2}{2n}} \le C \lambda^8 \mu^2.$$

On the other hand, we have

$$|A_1(x)| \le C \lambda^{\frac{n-2}{2}} |x|^{-n}$$

for $\rho \leq |x| \leq 1$ and

$$|A_2(x)| \le C \lambda^{\frac{n-2}{2}} \mu |x|^{4-n}$$

for $|x| \ge \rho$. Since the function $A_1(x)$ vanishes for $|x| \ge 1$, we conclude that

$$||A_1||_{L^{\frac{2n}{n+2}}(\mathbb{R}^n \setminus B_{\rho}(0))} \le C \lambda^{\frac{n-2}{2}} \left(\int_{\mathbb{R}^n \setminus B_{\rho}(0)} |x|^{-\frac{2n^2}{n+2}} \right)^{\frac{n+2}{2n}} \le C \left(\frac{\lambda}{\rho} \right)^{\frac{n-2}{2}}$$

and

$$\|A_2\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n\backslash B_\rho(0))} \leq C\,\lambda^{\frac{n-2}{2}}\,\mu\left(\int_{\mathbb{R}^n\backslash B_\rho(0)}|x|^{-\frac{2n(n-4)}{n+2}}\right)^{\frac{n+2}{2n}} \leq C\,\rho^4\,\mu\left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}.$$

Putting these facts together, the assertion follows.

Corollary 8. The function $v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}$ satisfies the estimate

$$\|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \le C \lambda^4 \mu + C \left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}$$

for $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. It follows from Proposition 5 that

$$\begin{split} & \|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \\ & \leq C \left\| \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} \, R_g \, u_{(\xi,\varepsilon)} + n(n-2) \, u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}, \end{split}$$

where C is a constant that depends only on n. Hence, the assertion follows from Proposition 7.

We now prove a more refined estimate for the difference $v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}$. Using Proposition 4 with h=0, we conclude that there exists a unique function $w_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$ such that

(3)
$$\int_{\mathbb{R}^n} \left(\langle dw_{(\xi,\varepsilon)}, d\psi \rangle - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w_{(\xi,\varepsilon)} \psi \right) \\ = - \int_{\mathbb{R}^n} \sum_{i,k=1}^n \mu \left(\lambda^2 - |x|^2 \right) H_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)} \psi$$

for all test functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$.

Proposition 9. The function $w_{(\xi,\varepsilon)}$ is smooth. Moreover, if $(\xi,\varepsilon) \in \lambda \Omega$, then we have

$$|w_{(\xi,\varepsilon)}(x)| \le C \lambda^{\frac{n-2}{2}} \mu (\lambda + |x|)^{6-n}$$

$$|\partial w_{(\xi,\varepsilon)}(x)| \le C \lambda^{\frac{n-2}{2}} \mu (\lambda + |x|)^{5-n}$$

$$|\partial^2 w_{(\xi,\varepsilon)}(x)| \le C \lambda^{\frac{n-2}{2}} \mu (\lambda + |x|)^{4-n}$$

for all $x \in \mathbb{R}^n$.

Proof. Let $\varphi_{(\xi,\varepsilon,k)}$ be the functions defined in Section 2. We can find real numbers $b_k(\xi,\varepsilon)$, $k=0,1,\ldots,n$, such that

$$\int_{\mathbb{R}^n} \left(\langle dw_{(\xi,\varepsilon)}, d\psi \rangle - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w_{(\xi,\varepsilon)} \psi \right)$$

$$= -\int_{\mathbb{R}^n} \sum_{i,k=1}^n \mu \left(\lambda^2 - |x|^2 \right) H_{ik}(x) \partial_i \partial_k u_{(\xi,\varepsilon)} \psi + \sum_{k=0}^n b_k(\xi,\varepsilon) \int_{\mathbb{R}^n} \varphi_{(\xi,\varepsilon,k)} \psi$$

for all test functions $\psi \in \mathcal{E}$. It follows from standard elliptic regularity theory that $w_{(\xi,\varepsilon)}$ is smooth.

In the next step, we establish quantitative estimates for $w_{(\xi,\varepsilon)}$. To that end, we consider a pair $(\xi,\varepsilon) \in \lambda \Omega$. A straightforward calculation yields

(4)
$$\left\| \sum_{i,k=1}^{n} \mu \left(\lambda^2 - |x|^2 \right) H_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \le C \, \lambda^4 \, \mu.$$

From this we deduce that $\|w_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \leq C \lambda^4 \mu$ and $\sum_{k=0}^n |b_k(\xi,\varepsilon)| \leq C \lambda^4 \mu$. This implies

$$\begin{split} & \left| \Delta w_{(\xi,\varepsilon)} + n(n+2) \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, w_{(\xi,\varepsilon)} \right| \\ & = \left| \sum_{i,k=1}^{n} \mu \left(\lambda^2 - |x|^2 \right) H_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)} - \sum_{k=0}^{n} b_k(\xi,\varepsilon) \, \varphi_{(\xi,\varepsilon,k)} \right| \\ & \leq C \, \lambda^{\frac{n-2}{2}} \, \mu \left(\lambda + |x| \right)^{4-n} \end{split}$$

for all $x \in \mathbb{R}^n$. We claim that

$$\sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\frac{n-2}{2}} |w_{(\xi,\varepsilon)}(x)| \le C \lambda^4 \mu.$$

To show this, we fix a point $x_0 \in \mathbb{R}^n$ and put $r = \frac{1}{2}(\lambda + |x_0|)$. Clearly, $\lambda + |x| \ge r$ for all $x \in B_r(x_0)$. This implies

$$u_{(\xi,\varepsilon)}(x)^{\frac{4}{n-2}} \le C r^{-2}$$

and

$$\left| \Delta w_{(\xi,\varepsilon)} + n(n+2) \, u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \, w_{(\xi,\varepsilon)} \right| \le C \, \lambda^{\frac{n-2}{2}} \, \mu \, r^{4-n}$$

for all $x \in B_r(x_0)$. Using standard interior estimates, we obtain

$$r^{\frac{n-2}{2}} |w_{(\xi,\varepsilon)}(x_0)| \le C \|w_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(B_r(x_0))}$$

$$+ C r^{\frac{n+2}{2}} \|\Delta w_{(\xi,\varepsilon)} + n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w_{(\xi,\varepsilon)}\|_{L^{\infty}(B_r(x_0))}$$

$$\le C \lambda^4 \mu + C \lambda^{\frac{n-2}{2}} \mu r^{-\frac{n-10}{2}}$$

$$< C \lambda^4 \mu.$$

Thus, we conclude that

$$\sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\frac{n-2}{2}} |w_{(\xi,\varepsilon)}(x)| \le C \lambda^4 \mu,$$

as claimed. Since $\sup_{x\in\mathbb{R}^n}|x|^{\frac{n-2}{2}}|w_{(\xi,\varepsilon)}(x)|<\infty$, we can express the function $w_{(\xi,\varepsilon)}$ in the form

(5)
$$w_{(\xi,\varepsilon)}(x) = -\frac{1}{(n-2)|S^{n-1}|} \int_{\mathbb{P}^n} |x-y|^{2-n} \, \Delta w_{(\xi,\varepsilon)}(y) \, dy$$

for all $x \in \mathbb{R}^n$.

We can now use a bootstrap argument to prove the desired estimate for $w_{(\xi,\varepsilon)}$. It follows from (5) that

$$\sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\beta} |w_{(\xi,\varepsilon)}(x)| \le C \sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\beta+2} |\Delta w_{(\xi,\varepsilon)}(x)|$$

for all $0 < \beta < n - 2$. Since

$$|\Delta w_{(\xi,\varepsilon)}(x)| \le n(n+2) u_{(\xi,\varepsilon)}(x)^{\frac{4}{n-2}} |w_{(\xi,\varepsilon)}(x)|$$
$$+ C \lambda^{\frac{n-2}{2}} \mu (\lambda + |x|)^{4-n}$$

for all $x \in \mathbb{R}^n$, we conclude that

$$\sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\beta} |w_{(\xi,\varepsilon)}(x)| \le C \lambda^2 \sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{\beta - 2} |w_{(\xi,\varepsilon)}(x)| + C \lambda^{\beta - \frac{n - 10}{2}} \mu$$

for all $0 < \beta \le n - 6$. Iterating this inequality, we obtain

$$\sup_{x \in \mathbb{R}^n} (\lambda + |x|)^{n-6} |w_{(\xi,\varepsilon)}(x)| \le C \lambda^{\frac{n-2}{2}} \mu.$$

The estimates for the first and second derivatives of $w_{(\xi,\varepsilon)}$ follow now from standard interior estimates.

Corollary 10. The function $v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)}$ satisfies the estimate

$$\|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \le C \lambda^{\frac{4(n+2)}{n-2}} \mu^{\frac{n+2}{n-2}} + C\left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}$$

for $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. Consider the functions

$$B_1 = \sum_{i,k=1}^{n} \partial_i \left[(g^{ik} - \delta_{ik}) \, \partial_k w_{(\xi,\varepsilon)} \right] - \frac{n-2}{4(n-1)} \, R_g \, w_{(\xi,\varepsilon)}$$

and

$$B_2 = \sum_{i,k=1}^{n} \mu \left(\lambda^2 - |x|^2\right) H_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)}.$$

Using (3), we obtain

$$\int_{\mathbb{R}^n} \left(\langle dw_{(\xi,\varepsilon)}, d\psi \rangle_g + \frac{n-2}{4(n-1)} R_g w_{(\xi,\varepsilon)} \psi - n(n+2) u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} w_{(\xi,\varepsilon)} \psi \right)$$

$$= -\int_{\mathbb{R}^n} (B_1 + B_2) \psi$$

for all functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$. Since $w_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$, it follows that

$$w_{(\xi,\varepsilon)} = -G_{(\xi,\varepsilon)}(B_1 + B_2).$$

Moreover, we have

$$v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} = G_{(\xi,\varepsilon)} (B_3 + n(n-2) B_4),$$

where

$$B_3 = \Delta_g u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_g u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}}$$

and

$$B_4 = |v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} - \frac{n+2}{n-2} u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} (v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}).$$

Thus, we conclude that

$$v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)} = G_{(\xi,\varepsilon)} (B_1 + B_2 + B_3 + n(n-2)B_4),$$

where $G_{(\xi,\varepsilon)}:L^{\frac{2n}{n+2}}(\mathbb{R}^n)\to\mathcal{E}_{(\xi,\varepsilon)}$ denotes the solution operator constructed in Proposition 4. In particular, we have

$$\|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \le C \|B_1 + B_2 + B_3 + n(n-2) B_4\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)}$$

by Proposition 4. Using Proposition 9, we obtain

$$|B_1(x)| \le C \lambda^{\frac{n-2}{2}} \mu^2 (\lambda + |x|)^{8-n}$$

for $|x| \leq \rho$ and

$$|B_1(x)| \le C \lambda^{\frac{n-2}{2}} \mu |x|^{4-n}$$

for $\rho \leq |x| \leq 1$. Since the function $B_1(x)$ vanishes for $|x| \geq 1$, we conclude that

$$||B_1||_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \le C \lambda^8 \mu^2 + C \rho^4 \mu \left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}.$$

Moreover, we have

$$||B_2 + B_3||_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \le C \lambda^8 \mu^2 + C \left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}}$$

by Proposition 7. Finally, the function B_4 satisfies a pointwise estimate of the form

$$|B_4| \le C |v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}|^{\frac{n+2}{n-2}},$$

where C is a constant that depends only on n. Hence, it follows from Corollary 8 that

$$||B_4||_{L^{\frac{2n}{n+2}}(\mathbb{R}^n)} \le C ||v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}||_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)}^{\frac{n+2}{n-2}} \le C \lambda^{\frac{4(n+2)}{n-2}} \mu^{\frac{n+2}{n-2}} + C\left(\frac{\lambda}{\rho}\right)^{\frac{n+2}{2}}.$$

Putting these facts together, we obtain

$$\|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \le C \lambda^{\frac{4(n+2)}{n-2}} \mu^{\frac{n+2}{n-2}} + C\left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}},$$

as claimed.

Proposition 11. We have

$$\left| \int_{\mathbb{R}^{n}} \left(|dv_{(\xi,\varepsilon)}|_{g}^{2} - |du_{(\xi,\varepsilon)}|_{g}^{2} + \frac{n-2}{4(n-1)} R_{g} \left(v_{(\xi,\varepsilon)}^{2} - u_{(\xi,\varepsilon)}^{2} \right) \right) + \int_{\mathbb{R}^{n}} n(n-2) \left(|v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{4}{n-2}} \right) u_{(\xi,\varepsilon)} v_{(\xi,\varepsilon)} - \int_{\mathbb{R}^{n}} n(n-2) \left(|v_{(\xi,\varepsilon)}|^{\frac{2n}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}} \right) - \int_{\mathbb{R}^{n}} \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} w_{(\xi,\varepsilon)} \right| \\ \leq C \lambda^{\frac{8n}{n-2}} \mu^{\frac{2n}{n-2}} + C \lambda^{4} \mu \left(\frac{\lambda}{\rho} \right)^{\frac{n-2}{2}} + C \left(\frac{\lambda}{\rho} \right)^{n-2}$$

for $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. Using Proposition 5 with $\psi = v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}$, we obtain

$$\int_{\mathbb{R}^n} \left(|dv_{(\xi,\varepsilon)}|_g^2 - \langle du_{(\xi,\varepsilon)}, dv_{(\xi,\varepsilon)} \rangle_g + \frac{n-2}{4(n-1)} R_g v_{(\xi,\varepsilon)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) \right)$$
$$- \int_{\mathbb{R}^n} n(n-2) |v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} v_{(\xi,\varepsilon)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) = 0.$$

Moreover, it follows from Proposition 7 and Corollary 8 that

$$\left| \int_{\mathbb{R}^{n}} \left(\langle du_{(\xi,\varepsilon)}, dv_{(\xi,\varepsilon)} \rangle_{g} - |du_{(\xi,\varepsilon)}|_{g}^{2} + \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) \right) \right.$$

$$\left. - \int_{\mathbb{R}^{n}} n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) \right.$$

$$\left. - \int_{\mathbb{R}^{n}} \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \, \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right) \right|$$

$$\leq \left\| \Delta_{g} u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)} + n(n-2) u_{(\xi,\varepsilon)}^{\frac{n+2}{n-2}} \right.$$

$$\left. + \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \, \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} \right\|_{L^{\frac{2n}{n+2}}(\mathbb{R}^{n})}$$

$$\cdot \left\| v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} \right\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^{n})}$$

$$\leq C \, \lambda^{12} \, \mu^{3} + C \, \lambda^{4} \, \mu \left(\frac{\lambda}{\rho} \right)^{\frac{n-2}{2}} + C \left(\frac{\lambda}{\rho} \right)^{n-2}.$$

Finally, we have

$$\left| \int_{\mathbb{R}^{n}} \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \, \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} \left(v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)} \right) \right|$$

$$\leq C \, \lambda^{4} \, \mu \left\| v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)} - w_{(\xi,\varepsilon)} \right\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^{n})}$$

$$\leq C \, \lambda^{\frac{8n}{n-2}} \, \mu^{\frac{2n}{n-2}} + C \, \lambda^{4} \, \mu \left(\frac{\lambda}{n} \right)^{\frac{n-2}{2}}$$

by (4) and Corollary 10. Putting these facts together, the assertion follows.

Proposition 12. We have

$$\left| \int_{\mathbb{R}^n} (|v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{4}{n-2}}) u_{(\xi,\varepsilon)} v_{(\xi,\varepsilon)} - \frac{2}{n} \int_{\mathbb{R}^n} (|v_{(\xi,\varepsilon)}|^{\frac{2n}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}}) \right|$$

$$\leq C \lambda^{\frac{8n}{n-2}} \mu^{\frac{2n}{n-2}} + C \left(\frac{\lambda}{\rho}\right)^n$$

for $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. We have the pointwise estimate

$$\begin{aligned} &\left|\left(\left|v_{(\xi,\varepsilon)}\right|^{\frac{4}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{4}{n-2}}\right) u_{(\xi,\varepsilon)} v_{(\xi,\varepsilon)} - \frac{2}{n} \left(\left|v_{(\xi,\varepsilon)}\right|^{\frac{2n}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}}\right)\right| \\ &\leq C \left|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}\right|^{\frac{2n}{n-2}}, \end{aligned}$$

where C is a constant that depends only on n. This implies

$$\left| \int_{\mathbb{R}^{n}} (|v_{(\xi,\varepsilon)}|^{\frac{4}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{4}{n-2}}) u_{(\xi,\varepsilon)} v_{(\xi,\varepsilon)} - \frac{2}{n} \int_{\mathbb{R}^{n}} (|v_{(\xi,\varepsilon)}|^{\frac{2n}{n-2}} - u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}}) \right| \\
\leq C \|v_{(\xi,\varepsilon)} - u_{(\xi,\varepsilon)}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^{n})}^{\frac{2n}{n-2}} \\
\leq C \lambda^{\frac{8n}{n-2}} \mu^{\frac{2n}{n-2}} + C \left(\frac{\lambda}{\rho}\right)^{n}$$

by Corollary 8.

Proposition 13. We have

$$\left| \int_{\mathbb{R}^{n}} \left(|du_{(\xi,\varepsilon)}|_{g}^{2} + \frac{n-2}{4(n-1)} R_{g} u_{(\xi,\varepsilon)}^{2} - n(n-2) u_{(\xi,\varepsilon)}^{\frac{2n}{n-2}} \right) - \int_{B_{\rho}(0)} \frac{1}{2} \sum_{i,k,l=1}^{n} h_{il} h_{kl} \partial_{i} u_{(\xi,\varepsilon)} \partial_{k} u_{(\xi,\varepsilon)} + \int_{B_{\rho}(0)} \frac{n-2}{16(n-1)} \sum_{i,k,l=1}^{n} (\partial_{l} h_{ik})^{2} u_{(\xi,\varepsilon)}^{2} \right|$$

$$\leq C \lambda^{12} \mu^{3} + C \left(\frac{\lambda}{\rho}\right)^{n-2}$$

for all $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. Note that

$$\left| g^{ik}(x) - \delta_{ik} + h_{ik}(x) - \frac{1}{2} \sum_{l=1}^{n} h_{il}(x) h_{kl}(x) \right|$$

$$\leq C |h(x)|^{3} \leq C \mu^{3} (\lambda + |x|)^{12}$$

for $|x| \leq \rho$. This implies

$$\left| \int_{\mathbb{R}^n} \left(|du_{(\xi,\varepsilon)}|_g^2 - |du_{(\xi,\varepsilon)}|^2 \right) + \int_{\mathbb{R}^n} \sum_{i,k=1}^n h_{ik} \, \partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)}$$

$$- \int_{B_{\rho}(0)} \frac{1}{2} \sum_{i,k,l=1}^n h_{il} \, h_{kl} \, \partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)} \right|$$

$$\leq C \, \lambda^{n-2} \, \mu^3 \int_{B_{\rho}(0)} (\lambda + |x|)^{14-2n} + C \, \lambda^{n-2} \int_{\mathbb{R}^n \setminus B_{\rho}(0)} (\lambda + |x|)^{2-2n}$$

$$\leq C \, \lambda^{12} \, \mu^3 + C \left(\frac{\lambda}{\rho}\right)^{n-2}.$$

By Proposition 26, the scalar curvature of g satisfies the estimate

$$\left| R_g(x) + \frac{1}{4} \sum_{i,k,l=1}^n (\partial_l h_{ik}(x))^2 \right| \\
\leq C |h(x)|^2 |\partial^2 h(x)| + C |h(x)| |\partial h(x)|^2 \\
\leq C \mu^3 (\lambda + |x|)^{10}$$

for $|x| \leq \rho$. This implies

$$\left| \int_{\mathbb{R}^{n}} R_{g} u_{(\xi,\varepsilon)}^{2} + \int_{B_{\rho}(0)} \frac{1}{4} \sum_{i,k,l=1}^{n} (\partial_{l} h_{ik})^{2} u_{(\xi,\varepsilon)}^{2} \right|$$

$$\leq C \lambda^{12} \mu^{3} \int_{B_{\rho}(0)} (\lambda + |x|)^{14-2n} + C \lambda^{n-2} \int_{\mathbb{R}^{n} \setminus B_{\rho}(0)} (\lambda + |x|)^{4-2n}$$

$$\leq C \lambda^{12} \mu^{3} + C \rho^{2} \left(\frac{\lambda}{\rho}\right)^{n-2}.$$

At this point, we use the formula

$$\partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)} - \frac{n-2}{4(n-1)} \, \partial_i \partial_k (u_{(\xi,\varepsilon)}^2)$$

$$= \frac{1}{n} \left(|du_{(\xi,\varepsilon)}|^2 - \frac{n-2}{4(n-1)} \, \Delta(u_{(\xi,\varepsilon)}^2) \right) \delta_{ik}.$$

Since h_{ik} is trace-free, we obtain

$$\sum_{i,k=1}^n h_{ik} \, \partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)} = \frac{n-2}{4(n-1)} \sum_{i,k=1}^n h_{ik} \, \partial_i \partial_k (u_{(\xi,\varepsilon)}^2),$$

hence

$$\int_{\mathbb{R}^n} \sum_{i,k=1}^n h_{ik} \, \partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)} = \int_{\mathbb{R}^n} \frac{n-2}{4(n-1)} \sum_{i,k=1}^n \partial_i \partial_k h_{ik} \, u_{(\xi,\varepsilon)}^2.$$

Since $\sum_{i=1}^{n} \partial_i h_{ik}(x) = 0$ for $|x| \leq \rho$, it follows that

$$\left| \int_{\mathbb{R}^n} \sum_{i,k=1}^n h_{ik} \, \partial_i u_{(\xi,\varepsilon)} \, \partial_k u_{(\xi,\varepsilon)} \right| \le C \int_{\mathbb{R}^n \setminus B_\rho(0)} u_{(\xi,\varepsilon)}^2 \le C \, \rho^2 \left(\frac{\lambda}{\rho} \right)^{n-2}.$$

Putting these facts together, the assertion follows.

Corollary 14. The function $\mathcal{F}_q(\xi,\varepsilon)$ satisfies the estimate

$$\left| \mathcal{F}_{g}(\xi,\varepsilon) - \int_{B_{\rho}(0)} \frac{1}{2} \sum_{i,k,l=1}^{n} h_{il} h_{kl} \partial_{i} u_{(\xi,\varepsilon)} \partial_{k} u_{(\xi,\varepsilon)} \right.$$

$$\left. + \int_{B_{\rho}(0)} \frac{n-2}{16(n-1)} \sum_{i,k,l=1}^{n} (\partial_{l} h_{ik})^{2} u_{(\xi,\varepsilon)}^{2} \right.$$

$$\left. - \int_{\mathbb{R}^{n}} \sum_{i,k=1}^{n} \mu \left(\lambda^{2} - |x|^{2} \right) H_{ik}(x) \partial_{i} \partial_{k} u_{(\xi,\varepsilon)} w_{(\xi,\varepsilon)} \right|$$

$$\leq C \lambda^{\frac{8n}{n-2}} \mu^{\frac{2n}{n-2}} + C \lambda^{4} \mu \left(\frac{\lambda}{\rho} \right)^{\frac{n-2}{2}} + C \left(\frac{\lambda}{\rho} \right)^{n-2}$$

for $(\xi, \varepsilon) \in \lambda \Omega$.

Proof. This follows by combining Proposition 11, Proposition 12, and Proposition 13.

4. FINDING A CRITICAL POINT OF AN AUXILIARY FUNCTION

We define a function $F: \mathbb{R}^n \times (0, \infty) \to \mathbb{R}$ as follows: given any pair $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$, we define

$$F(\xi,\varepsilon) = \int_{\mathbb{R}^n} \frac{1}{2} \sum_{i,k,l=1}^n \overline{H}_{il}(x) \overline{H}_{kl}(x) \, \partial_i u_{(\xi,\varepsilon)}(x) \, \partial_k u_{(\xi,\varepsilon)}(x)$$
$$- \int_{\mathbb{R}^n} \frac{n-2}{16(n-1)} \sum_{i,k,l=1}^n (\partial_l \overline{H}_{ik}(x))^2 \, u_{(\xi,\varepsilon)}(x)^2$$
$$+ \int_{\mathbb{R}^n} \sum_{i,k=1}^n \overline{H}_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)}(x) \, z_{(\xi,\varepsilon)}(x),$$

where $z_{(\xi,\varepsilon)} \in \mathcal{E}_{(\xi,\varepsilon)}$ satisfies the relation

$$\int_{\mathbb{R}^n} \left(\langle dz_{(\xi,\varepsilon)}, d\psi \rangle - n(n+2) \, u_{(\xi,\varepsilon)}(x)^{\frac{4}{n-2}} \, z_{(\xi,\varepsilon)} \, \psi \right)$$
$$= -\int_{\mathbb{R}^n} \sum_{i,k=1}^n \overline{H}_{ik} \, \partial_i \partial_k u_{(\xi,\varepsilon)} \, \psi$$

for all test functions $\psi \in \mathcal{E}_{(\xi,\varepsilon)}$. Our goal in this section is to show that the function $F(\xi,\varepsilon)$ has a critical point.

Proposition 15. The function $F(\xi, \varepsilon)$ satisfies $F(\xi, \varepsilon) = F(-\xi, \varepsilon)$ for all $(\xi, \varepsilon) \in \mathbb{R}^n \times (0, \infty)$. Consequently, we have $\frac{\partial}{\partial \xi_p} F(0, \varepsilon) = 0$ and $\frac{\partial^2}{\partial \varepsilon \partial \xi_p} F(0, \varepsilon) = 0$ for all $\varepsilon > 0$ and $p = 1, \ldots, n$.

Proof. This follows immediately from the relation $\overline{H}_{ik}(-x) = \overline{H}_{ik}(x)$.

Proposition 16. We have

$$\int_{\partial B_r(0)} \sum_{i,k,l=1}^n (\partial_l H_{ik}(x))^2 x_p x_q$$

$$= \frac{2}{n(n+2)} |S^{n-1}| \sum_{i,k,l=1}^n (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq}) r^{n+3}$$

$$+ \frac{1}{n(n+2)} |S^{n-1}| \sum_{i,j,k,l=1}^n (W_{ijkl} + W_{ilkj})^2 \delta_{pq} r^{n+3}$$

and

$$\int_{\partial B_r(0)} \sum_{i,k=1}^n H_{ik}(x)^2 x_p x_q$$

$$= \frac{2}{n(n+2)(n+4)} |S^{n-1}| \sum_{i,k,l=1}^n (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq}) r^{n+5}$$

$$+ \frac{1}{2n(n+2)(n+4)} |S^{n-1}| \sum_{i,k,l=1}^n (W_{ijkl} + W_{ilkj})^2 \delta_{pq} r^{n+5}.$$

Proof. By definition of $H_{ik}(x)$, we have

$$\int_{\partial B_{r}(0)} \sum_{i,k,l=1}^{n} (\partial_{l} H_{ik}(x))^{2} x_{p} x_{q}$$

$$= \int_{\partial B_{r}(0)} \sum_{i,j,k,l,m=1}^{n} (W_{ijkl} + W_{ilkj}) (W_{imkl} + W_{ilkm}) x_{j} x_{m} x_{p} x_{q}$$

$$= \frac{2}{n(n+2)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq}) r^{n+3}$$

$$+ \frac{1}{n(n+2)} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \delta_{pq} r^{n+3}.$$

Moreover, it follows from Corollary 29 that

$$\int_{\partial B_{r}(0)} \sum_{i,k=1}^{n} H_{ik}(x)^{2} x_{p} x_{q}$$

$$= \int_{\partial B_{r}(0)} \sum_{i,j,k,l,m,s=1}^{n} W_{ijkl} W_{imks} x_{j} x_{l} x_{m} x_{s} x_{p} x_{q}$$

$$= \frac{2}{n(n+2)(n+4)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq}) r^{n+5}$$

$$+ \frac{1}{2n(n+2)(n+4)} |S^{n-1}| \sum_{i,i,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \delta_{pq} r^{n+5}.$$

This completes the proof.

Proposition 17. We have

$$\int_{\partial B_{r}(0)} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} x_{p} x_{q}$$

$$= \frac{2}{n(n+2)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq})$$

$$\cdot \left[r^{n+3} - \frac{2(n+8)}{n+4} r^{n+5} + \frac{n+16}{n+4} r^{n+7} \right]$$

$$+ \frac{1}{n(n+2)} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \delta_{pq}$$

$$\cdot \left[r^{n+3} - \frac{2(n+6)}{n+4} r^{n+5} + \frac{n+10}{n+4} r^{n+7} \right].$$

Proof. Using the identity

$$\partial_l \overline{H}_{ik}(x) = (1 - |x|^2) \, \partial_l H_{ik}(x) - 2 \, H_{ik}(x) \, x_l$$

and Euler's theorem, we obtain

$$\sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2}$$

$$= (1 - |x|^{2})^{2} \sum_{i,k,l=1}^{n} (\partial_{l} H_{ik}(x))^{2}$$

$$- 4 (1 - |x|^{2}) \sum_{i,k,l=1}^{n} H_{ik}(x) x_{l} \partial_{l} H_{ik}(x) + 4 |x|^{2} \sum_{i,k=1}^{n} H_{ik}(x)^{2}$$

$$= (1 - |x|^{2})^{2} \sum_{i,k,l=1}^{n} (\partial_{l} H_{ik}(x))^{2} - 4 (2 - 3 |x|^{2}) \sum_{i,k=1}^{n} H_{ik}(x)^{2}.$$

Hence, the assertion follows from the previous proposition.

Corollary 18. We have

$$\int_{\partial B_r(0)} \sum_{i,k,l=1}^n (\partial_l \overline{H}_{ik}(x))^2 = \frac{1}{n} |S^{n-1}| \sum_{i,j,k,l=1}^n (W_{ijkl} + W_{ilkj})^2$$
$$\cdot \left[r^{n+1} - \frac{2(n+4)}{n+2} r^{n+3} + \frac{n+8}{n+2} r^{n+5} \right].$$

Proposition 19. We have

$$F(0,\varepsilon) = -\frac{(n-2)(n+4)}{16n(n-1)(n+2)} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \cdot \left[\frac{n-8}{n+4} \varepsilon^{4} - 2 \varepsilon^{6} + \frac{n+8}{n-10} \varepsilon^{8} \right] \int_{0}^{\infty} (1+r^{2})^{2-n} r^{n+3} dr.$$

Proof. Note that $z_{(0,\varepsilon)}(x) = 0$ for all $x \in \mathbb{R}^n$. This implies

$$F(0,\varepsilon) = -\int_{\mathbb{R}^n} \frac{n-2}{16(n-1)} \, \varepsilon^{n-2} \, (\varepsilon^2 + |x|^2)^{2-n} \, \sum_{i,k,l=1}^n (\partial_i \overline{H}_{ik}(x))^2.$$

Using Corollary 18, we obtain

$$\int_{\mathbb{R}^{n}} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{2-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2}$$

$$= \frac{1}{n} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2}$$

$$\cdot \int_{0}^{\infty} (1+r^{2})^{2-n} \left[\varepsilon^{4} r^{n+1} - \frac{2(n+4)}{n+2} \varepsilon^{6} r^{n+3} + \frac{n+8}{n+2} \varepsilon^{8} r^{n+5} \right] dr.$$

Moreover, we have

$$\int_0^\infty (1+r^2)^{2-n} \, r^{n+1} \, dr = \frac{n-8}{n+2} \int_0^\infty (1+r^2)^{2-n} \, r^{n+3} \, dr$$

and

$$\int_0^\infty (1+r^2)^{2-n} r^{n+5} dr = \frac{n+4}{n-10} \int_0^\infty (1+r^2)^{2-n} r^{n+3} dr$$

by Proposition 27. From this the assertion follows.

Corollary 20. Assume that $n \geq 52$. Moreover, suppose that $\varepsilon_* > 0$ is defined by

(6)
$$\left(3 + \sqrt{9 - \frac{8(n+8)(n-8)}{(n+4)(n-10)}}\right) \varepsilon_*^2 = \frac{2(n-8)}{n+4}.$$

Then $(0, \varepsilon_*)$ is a critical point of the function $F(\xi, \varepsilon)$. Moreover, we have $\frac{\partial^2}{\partial \varepsilon^2} F(0, \varepsilon_*) > 0$.

In the next step, we show that $(0, \varepsilon_*)$ is a strict local minimum of the function F. To that end, we compute the Hessian of F at a point $(0, \varepsilon)$.

Proposition 21. The second order partial derivatives of the function $F(\xi, \varepsilon)$ are given by

$$\frac{\partial^{2}}{\partial \xi_{p} \partial \xi_{q}} F(0, \varepsilon) = \int_{\mathbb{R}^{n}} (n-2)^{2} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{-n} \sum_{l=1}^{n} \overline{H}_{pl}(x) \overline{H}_{ql}(x)
- \int_{\mathbb{R}^{n}} \frac{(n-2)^{2}}{4} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} x_{p} x_{q}
+ \int_{\mathbb{R}^{n}} \frac{(n-2)^{2}}{8(n-1)} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{1-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} \delta_{pq}.$$

Proof. Using the identity

$$\sum_{i,k,l=1}^{n} \overline{H}_{il}(x) \overline{H}_{kl}(x) \partial_{i} u_{(\xi,\varepsilon)}(x) \partial_{k} u_{(\xi,\varepsilon)}(x)$$

$$= (n-2)^{2} \varepsilon^{n-2} (\varepsilon^{2} + |x-\xi|^{2})^{-n} \sum_{i,k,l=1}^{n} \overline{H}_{il}(x) \overline{H}_{kl}(x) (x_{i} - \xi_{i}) (x_{k} - \xi_{k})$$

$$= (n-2)^{2} \varepsilon^{n-2} (\varepsilon^{2} + |x-\xi|^{2})^{-n} \sum_{i,k,l=1}^{n} \overline{H}_{il}(x) \overline{H}_{kl}(x) \xi_{i} \xi_{k},$$

we obtain

$$\frac{\partial^2}{\partial \xi_p \, \partial \xi_q} \left(\frac{1}{2} \sum_{i,k,l=1}^n \overline{H}_{il}(x) \, \overline{H}_{kl}(x) \, \partial_i u_{(\xi,\varepsilon)}(x) \, \partial_k u_{(\xi,\varepsilon)}(x) \right) \Big|_{\xi=0}$$

$$= (n-2)^2 \, \varepsilon^{n-2} \, (\varepsilon^2 + |x|^2)^{-n} \sum_{l=1}^n \overline{H}_{pl}(x) \, \overline{H}_{ql}(x).$$

Moreover, we have

$$\frac{\partial^{2}}{\partial \xi_{p}} \frac{\partial \xi_{q}}{\partial \xi_{q}} \left(\frac{n-2}{16(n-1)} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} u_{(\xi,\varepsilon)}(x)^{2} \right) \Big|_{\xi=0}$$

$$= \frac{(n-2)^{2}}{4} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} x_{p} x_{q}$$

$$- \frac{(n-2)^{2}}{8(n-1)} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{1-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} \delta_{pq}.$$

Finally, we have

$$\sum_{i,k=1}^{n} \overline{H}_{ik}(x) \, \partial_{i} \partial_{k} u_{(\xi,\varepsilon)}(x)$$

$$= n(n-2) \, \varepsilon^{\frac{n-2}{2}} \, (\varepsilon^{2} + |x-\xi|^{2})^{-\frac{n+2}{2}} \, \sum_{i,k=1}^{n} \overline{H}_{ik}(x) \, (x_{i} - \xi_{i}) \, (x_{k} - \xi_{k})$$

$$= n(n-2) \, \varepsilon^{\frac{n-2}{2}} \, (\varepsilon^{2} + |x-\xi|^{2})^{-\frac{n+2}{2}} \, \sum_{i,k=1}^{n} \overline{H}_{ik}(x) \, \xi_{i} \, \xi_{k}$$

since $\overline{H}_{ik}(x)$ is trace-free. Thus, we conclude that

$$\begin{split} & \frac{\partial^2}{\partial \xi_p} \frac{\partial}{\partial \xi_q} \left(\left. \sum_{i,k=1}^n \overline{H}_{ik}(x) \, \partial_i \partial_k u_{(\xi,\varepsilon)}(x) \, z_{(\xi,\varepsilon)}(x) \right) \right|_{\xi=0} \\ & = 2n(n-2) \, \varepsilon^{\frac{n-2}{2}} \left(\varepsilon^2 + |x|^2 \right)^{-\frac{n+2}{2}} \, \sum_{i,k=1}^n \overline{H}_{pq}(x) \, z_{(0,\varepsilon)}(x) = 0. \end{split}$$

From this the assertion follows.

Proposition 22. The second order partial derivatives of the function $F(\xi, \varepsilon)$ are given by

$$\frac{\partial^{2}}{\partial \xi_{p} \partial \xi_{q}} F(0, \varepsilon)
= \frac{4(n-2)^{2}}{n(n+2)(n+4)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq})
\cdot \left[\varepsilon^{4} - \frac{3(n+6)}{2(n-8)} \varepsilon^{6} \right] \int_{0}^{\infty} (1+r^{2})^{-n} r^{n+5} dr
+ \frac{(n-2)^{2}}{n(n+2)(n+4)} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \delta_{pq}
\cdot \left[\varepsilon^{4} - \frac{n+7}{n-8} \varepsilon^{6} \right] \int_{0}^{\infty} (1+r^{2})^{-n} r^{n+5} dr.$$

Proof. Using the identity

$$\begin{split} & \int_{\partial B_{r}(0)} \sum_{l=1}^{n} \overline{H}_{pl}(x) \, \overline{H}_{ql}(x) \\ & = \int_{\partial B_{r}(0)} \sum_{i,j,k,l,m=1}^{n} W_{ipkl} \, W_{jqml} \, x_{i} \, x_{j} \, x_{k} \, x_{m} \, (1 - |x|^{2})^{2} \\ & = \frac{1}{n(n+2)} |S^{n-1}| \\ & \cdot \sum_{i,j,k,l,m=1}^{n} W_{ipkl} \, W_{jqml} \, (\delta_{ij} \, \delta_{km} + \delta_{ik} \, \delta_{jm} + \delta_{im} \, \delta_{jk}) \, r^{n+3} \, (1 - r^{2})^{2} \\ & = \frac{1}{2n(n+2)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) \, (W_{iqkl} + W_{ilkq}) \, r^{n+3} \, (1 - r^{2})^{2}, \end{split}$$

we obtain

$$\int_{\mathbb{R}^{n}} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{-n} \sum_{i,k,l=1}^{n} \overline{H}_{pl}(x) \overline{H}_{ql}(x)$$

$$= \frac{1}{2n(n+2)} |S^{n-1}| \sum_{i,k,l=1}^{n} (W_{ipkl} + W_{ilkp}) (W_{iqkl} + W_{ilkq})$$

$$\cdot \int_{0}^{\infty} (1+r^{2})^{-n} \left[\varepsilon^{2} r^{n+3} - 2 \varepsilon^{4} r^{n+5} + \varepsilon^{6} r^{n+7} \right] dr.$$

Similarly, it follows from Proposition 17 that

$$\begin{split} \int_{\mathbb{R}^{n}} \varepsilon^{n-2} \left(\varepsilon^{2} + |x|^{2} \right)^{-n} & \sum_{i,k,l=1}^{n} \left(\partial_{l} \overline{H}_{ik}(x) \right)^{2} x_{p} x_{q} \\ &= \frac{2}{n(n+2)} \left| S^{n-1} \right| \sum_{i,k,l=1}^{n} \left(W_{ipkl} + W_{ilkp} \right) \left(W_{iqkl} + W_{ilkq} \right) \\ & \cdot \int_{0}^{\infty} (1+r^{2})^{-n} \left[\varepsilon^{2} r^{n+3} - \frac{2(n+8)}{n+4} \varepsilon^{4} r^{n+5} + \frac{n+16}{n+4} \varepsilon^{6} r^{n+7} \right] dr \\ & + \frac{1}{n(n+2)} \left| S^{n-1} \right| \sum_{i,j,k,l=1}^{n} \left(W_{ijkl} + W_{ilkj} \right)^{2} \delta_{pq} \\ & \cdot \int_{0}^{\infty} (1+r^{2})^{-n} \left[\varepsilon^{2} r^{n+3} - \frac{2(n+6)}{n+4} \varepsilon^{4} r^{n+5} + \frac{n+10}{n+4} \varepsilon^{6} r^{n+7} \right] dr. \end{split}$$

Moreover, we have

$$\int_{\mathbb{R}^{n}} \varepsilon^{n-2} (\varepsilon^{2} + |x|^{2})^{1-n} \sum_{i,k,l=1}^{n} (\partial_{l} \overline{H}_{ik}(x))^{2} \delta_{pq}$$

$$= \frac{1}{n} |S^{n-1}| \sum_{i,j,k,l=1}^{n} (W_{ijkl} + W_{ilkj})^{2} \delta_{pq}$$

$$\cdot \int_{0}^{\infty} (1 + r^{2})^{1-n} \left[\varepsilon^{2} r^{n+1} - \frac{2(n+4)}{n+2} \varepsilon^{4} r^{n+3} + \frac{n+8}{n+2} \varepsilon^{6} r^{n+5} \right] dr.$$

by Corollary 18. Using Proposition 21 and the identity

$$\int_0^\infty (1+r^2)^{1-n} r^{n+1} dr = \frac{2(n-1)}{n+2} \int_0^\infty (1+r^2)^{-n} r^{n+3} dr,$$

we obtain

$$\begin{split} &\frac{\partial^2}{\partial \xi_p \, \partial \xi_q} F(0,\varepsilon) \\ &= \frac{4(n-2)^2}{n(n+2)(n+4)} \, |S^{n-1}| \, \sum_{i,k,l=1}^n (W_{ipkl} + W_{ilkp}) \, (W_{iqkl} + W_{ilkq}) \\ & \cdot \int_0^\infty (1+r^2)^{-n} \, \left[\varepsilon^4 \, r^{n+5} - \frac{3}{2} \, \varepsilon^6 \, r^{n+7} \right] dr \\ & + \frac{(n-2)^2}{4n(n+2)} \, |S^{n-1}| \, \sum_{i,j,k,l=1}^n (W_{ijkl} + W_{ilkj})^2 \, \delta_{pq} \\ & \cdot \int_0^\infty (1+r^2)^{-n} \, \left[\frac{2(n+6)}{n+4} \, \varepsilon^4 \, r^{n+5} - \frac{n+10}{n+4} \, \varepsilon^6 \, r^{n+7} \right] dr \\ & - \frac{(n-2)^2}{8n(n-1)} \, |S^{n-1}| \, \sum_{i,j,k,l=1}^n (W_{ijkl} + W_{ilkj})^2 \, \delta_{pq} \\ & \cdot \int_0^\infty (1+r^2)^{1-n} \, \left[\frac{2(n+4)}{n+2} \, \varepsilon^4 \, r^{n+3} - \frac{n+8}{n+2} \, \varepsilon^6 \, r^{n+5} \right] dr. \end{split}$$

Hence, the assertion follows from the identities

$$\begin{split} &\int_0^\infty (1+r^2)^{-n} \, r^{n+7} \, dr = \frac{n+6}{n-8} \int_0^\infty (1+r^2)^{-n} \, r^{n+5} \, dr \\ &\int_0^\infty (1+r^2)^{1-n} \, r^{n+3} \, dr = \frac{2(n-1)}{n+4} \int_0^\infty (1+r^2)^{-n} \, r^{n+5} \, dr \\ &\int_0^\infty (1+r^2)^{1-n} \, r^{n+5} \, dr = \frac{2(n-1)}{n-8} \int_0^\infty (1+r^2)^{-n} \, r^{n+5} \, dr. \end{split}$$

Corollary 23. Assume that $n \geq 52$ and $\varepsilon_* > 0$ is defined by (6). Then the function $F(\xi, \varepsilon)$ has a strict local minimum at the point $(0, \varepsilon_*)$.

Proof. It follows from Corollary 20 that $(0, \varepsilon_*)$ is a critical point of the function $F(\xi, \varepsilon)$. Moreover, we have $\frac{\partial^2}{\partial \varepsilon^2} F(0, \varepsilon_*) > 0$. Since $n \ge 52$, we have

$$\frac{6}{n+4} < \sqrt{9 - \frac{8(n+8)(n-8)}{(n+4)(n-10)}}.$$

This implies

$$\frac{3(n+6)}{n+4}\varepsilon_*^2 < \left(3+\sqrt{9-\frac{8(n+8)(n-8)}{(n+4)(n-10)}}\right)\varepsilon_*^2 = \frac{2(n-8)}{n+4}.$$

Thus, we conclude that

$$\frac{n+7}{n-8}\varepsilon_*^2 < \frac{3(n+6)}{2(n-8)}\varepsilon_*^2 < 1.$$

Hence, it follows from Proposition 22 that the matrix $\frac{\partial^2}{\partial \xi_p} F(0, \varepsilon_*)$ is positive definite. This proves the assertion.

5. Proof of the main theorem

Proposition 24. Assume that $n \geq 52$. Moreover, let g be a smooth metric on \mathbb{R}^n of the form $g(x) = \exp(h(x))$, where h(x) is a trace-free symmetric two-tensor on \mathbb{R}^n such that $|h(x)| + |\partial h(x)| + |\partial^2 h(x)| \leq \alpha \leq \alpha_1$ for all $x \in \mathbb{R}^n$, h(x) = 0 for $|x| \geq 1$, and $h_{ik}(x) = \mu(\lambda^2 - |x|^2) H_{ik}(x)$ for $|x| \leq \rho$. As above, we assume that $\lambda \leq \rho \leq 1$ and $\mu \leq 1$. If α and $\rho^{2-n} \mu^{-2} \lambda^{n-10}$ are sufficiently small, then there exists a positive function v such that

$$\Delta_g v - \frac{n-2}{4(n-1)} R_g v + n(n-2) v^{\frac{n+2}{n-2}} = 0,$$

$$\int_{\mathbb{R}^n} v^{\frac{2n}{n-2}} < \left(\frac{Y(S^n)}{4n(n-1)}\right)^{\frac{n}{2}},$$

and $\sup_{|x| \leq \lambda} v(x) \geq c \lambda^{\frac{2-n}{2}}$. Here, c is a positive constant that depends only on n.

Proof. By Corollary 23, the function $F(\xi, \varepsilon)$ has a strict local minimum at $(0, \varepsilon_*)$. Hence, we can find an open set $\Omega' \subset \Omega$ such that $(0, \varepsilon_*) \in \Omega'$ and

$$F(0, \varepsilon_*) < \inf_{(\xi, \varepsilon) \in \partial \Omega'} F(\xi, \varepsilon) < 0.$$

Using Corollary 14, we obtain

$$\begin{split} &|\mathcal{F}_g(\lambda \xi, \lambda \varepsilon) - \lambda^8 \, \mu^2 \, F(\xi, \varepsilon)| \\ &\leq C \, \lambda^{\frac{8n}{n-2}} \, \mu^{\frac{2n}{n-2}} + C \, \lambda^4 \, \mu \left(\frac{\lambda}{\rho}\right)^{\frac{n-2}{2}} + C \left(\frac{\lambda}{\rho}\right)^{n-2} \end{split}$$

for all $(\xi, \varepsilon) \in \Omega$. This implies

$$|\lambda^{-8} \mu^{-2} \mathcal{F}_g(\lambda \xi, \lambda \varepsilon) - F(\xi, \varepsilon)|$$

$$\leq C \lambda^{\frac{16}{n-2}} \mu^{\frac{4}{n-2}} + C \rho^{\frac{2-n}{2}} \mu^{-1} \lambda^{\frac{n-10}{2}} + C \rho^{2-n} \mu^{-2} \lambda^{n-10}$$

for all $(\xi, \varepsilon) \in \Omega$. Hence, if $\rho^{2-n} \mu^{-2} \lambda^{n-10}$ is sufficiently small, then we have

$$\mathcal{F}_g(0, \lambda \varepsilon_*) < \inf_{(\xi, \varepsilon) \in \partial \Omega'} \mathcal{F}_g(\lambda \xi, \lambda \varepsilon) < 0.$$

Consequently, there exists a point $(\bar{\xi}, \bar{\varepsilon}) \in \Omega'$ such that

$$\mathcal{F}_g(\lambda\bar{\xi},\lambda\bar{\varepsilon}) = \inf_{(\xi,\varepsilon)\in\Omega'} \mathcal{F}_g(\lambda\xi,\lambda\varepsilon) < 0.$$

By Proposition 6, the function $v=v_{(\lambda\bar{\xi},\lambda\bar{\varepsilon})}$ is a non-negative weak solution of the partial differential equation

$$\Delta_g v - \frac{n-2}{4(n-1)} R_g v + n(n-2) v^{\frac{n+2}{n-2}} = 0.$$

Using a result of N. Trudinger, we conclude that v is smooth (see [20], Theorem 3 on p. 271). Moreover, we have

$$2(n-2) \int_{\mathbb{R}^n} v^{\frac{2n}{n-2}} = 2(n-2) \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}} + \mathcal{F}_g(\lambda \bar{\xi}, \lambda \bar{\varepsilon})$$

$$< 2(n-2) \left(\frac{Y(S^n)}{4n(n-1)} \right)^{\frac{n}{2}}.$$

Finally, it follows from Proposition 5 that $\|v - u_{(\lambda\bar{\xi},\lambda\bar{\varepsilon})}\|_{L^{\frac{2n}{n-2}}(\mathbb{R}^n)} \leq C \alpha$. This implies

$$|B_{\lambda}(0)|^{\frac{n-2}{2n}} \sup_{|x| \le \lambda} v(x) \ge ||v||_{L^{\frac{2n}{n-2}}(B_{\lambda}(0))} \ge ||u_{(\lambda\bar{\xi},\lambda\bar{\varepsilon})}||_{L^{\frac{2n}{n-2}}(B_{\lambda}(0))} - C\alpha.$$

Hence, if α is sufficiently small, then we obtain $\lambda^{\frac{n-2}{2}} \sup_{|x|<\lambda} v(x) \geq c$.

Proposition 25. Let $n \geq 52$. Then there exists a smooth metric g on \mathbb{R}^n with the following properties:

- (i) $g_{ik}(x) = \delta_{ik}$ for $|x| \ge \frac{1}{2}$ (ii) g is not conformally flat
- (iii) There exists a sequence of non-negative smooth functions v_{ν} ($\nu \in \mathbb{N}$) such that

$$\Delta_g v_{\nu} - \frac{n-2}{4(n-1)} R_g v_{\nu} + n(n-2) v_{\nu}^{\frac{n+2}{n-2}} = 0$$

for all $\nu \in \mathbb{N}$,

$$\int_{\mathbb{P}^n} v_{\nu}^{\frac{2n}{n-2}} < \left(\frac{Y(S^n)}{4n(n-1)}\right)^{\frac{n}{2}}$$

for all $\nu \in \mathbb{N}$, and $\sup_{|x|<1} v_{\nu}(x) \to \infty$ as $\nu \to \infty$.

Proof. Choose a smooth cutoff function $\eta: \mathbb{R} \to \mathbb{R}$ such that $\eta(t) = 1$ for $t \leq 1$ and $\eta(t) = 0$ for $t \geq 2$. We define a trace-free symmetric two-tensor

$$h_{ik}(x) = \sum_{N=N_0}^{\infty} \eta(4N^2 |x - y_N|) 2^{-N} (2^{-N} - |x - y_N|^2) H_{ik}(x - y_N),$$

where $y_N = (\frac{1}{N}, 0, \dots, 0) \in \mathbb{R}^n$. It is straightforward to verify that h(x) is C^{∞} smooth.

Let α be the constant appearing in Proposition 24. If N_0 is sufficiently large, then we have $|h(x)|+|\partial h(x)|+|\partial^2 h(x)| \leq \alpha$ for all $x \in \mathbb{R}^n$ and h(x)=0 for $|x| \geq \frac{1}{2}$. Moreover, we have $h_{ik}(x)=2^{-N}(2^{-N}-|x-y_N|^2)H_{ik}(x-y_N)$ provided that $N \ge N_0$ and $|x-y_N| \le \frac{1}{4N^2}$. Hence, we can apply Proposition 24 with $\lambda = 2^{-N/2}$, $\mu = 2^{-N}$, and $\rho = \frac{1}{4N^2}$. From this the assertion follows.

APPENDIX A. AN ASYMPTOTIC EXPANSION FOR THE SCALAR CURVATURE

Suppose that h(x) is a trace-free symmetric two-tensor defined on \mathbb{R}^n satisfying $|h(x)| \leq 1$ for all $x \in \mathbb{R}^n$. We define a Riemannian metric g on \mathbb{R}^n by $g(x) = \exp(h(x))$. In this section, we derive an approximate formula for the scalar curvature of this metric. A similar formula is derived in [2].

Proposition 26. Let R_g be the scalar curvature of g. There exists a constant C, depending only on n, such that

$$\begin{aligned} & \left| R_g - \partial_i \partial_k h_{ik} + \partial_i (h_{il} \, \partial_k h_{kl}) - \frac{1}{2} \, \partial_i h_{il} \, \partial_k h_{kl} + \frac{1}{4} \, \partial_l h_{ik} \, \partial_l h_{ik} \right| \\ & \leq C \, |h|^2 \, |\partial^2 h| + C \, |h| \, |\partial h|^2. \end{aligned}$$

Proof. The Riemann curvature tensor is defined as

$$\partial_i \Gamma^m_{jk} - \partial_j \Gamma^m_{ik} + \Gamma^l_{jk} \Gamma^m_{il} - \Gamma^l_{ik} \Gamma^m_{jl}$$

Hence, the scalar curvature of g is given by

$$R_g = g^{jk} \left(\partial_i \Gamma^i_{jk} - \partial_j \Gamma^i_{ik} + \Gamma^l_{jk} \Gamma^i_{il} - \Gamma^l_{ik} \Gamma^i_{jl} \right).$$

Since h is trace-free, we have $\det g(x) = 1$ for all $x \in \mathbb{R}^n$. This implies $\Gamma^i_{ik} = \frac{1}{2} g^{il} \partial_k g_{il} = \frac{1}{2} \partial_k \log \det g = 0$. Therefore, we obtain

$$R_g = g^{jk} \partial_i \Gamma^i_{jk} - g^{jk} \Gamma^l_{ik} \Gamma^i_{jl}$$
$$= \partial_i (g^{jk} \Gamma^i_{jk}) + g^{jk} \Gamma^l_{ik} \Gamma^i_{jl}.$$

Note that

$$g^{jk} \Gamma^i_{jk} = g^{il} g^{jk} \partial_k g_{jl}.$$

From this it follows that

$$\left| \partial_i (g^{jk} \Gamma^i_{jk}) - \partial_i \partial_k h_{ik} + \frac{1}{2} \partial_i (h_{il} \partial_k h_{kl}) + \frac{1}{2} \partial_i (h_{kl} \partial_k h_{il}) \right|$$

$$\leq C |h|^2 |\partial^2 h| + C |h| |\partial h|^2,$$

hence

$$\left| \partial_{i}(g^{jk} \Gamma^{i}_{jk}) - \partial_{i} \partial_{k} h_{ik} + \partial_{i}(h_{il} \partial_{k} h_{kl}) - \frac{1}{2} \partial_{i} h_{il} \partial_{k} h_{kl} + \frac{1}{2} \partial_{i} h_{kl} \partial_{k} h_{il} \right|$$

$$\leq C |h|^{2} |\partial^{2} h| + C |h| |\partial h|^{2},$$

Moreover, we have

$$\left| g^{jk} \Gamma^l_{ik} \Gamma^i_{jl} + \frac{1}{4} \partial_l h_{ik} \partial_l h_{ik} - \frac{1}{2} \partial_i h_{kl} \partial_k h_{il} \right| \le C |h| |\partial h|^2.$$

Putting these facts together, we obtain

$$\begin{aligned} & \left| R_g - \partial_i \partial_k h_{ik} + \partial_i (h_{il} \, \partial_k h_{kl}) - \frac{1}{2} \, \partial_i h_{il} \, \partial_k h_{kl} + \frac{1}{4} \, \partial_l h_{ik} \, \partial_l h_{ik} \right| \\ & \leq C \, |h|^2 \, |\partial^2 h| + C \, |h| \, |\partial h|^2. \end{aligned}$$

This completes the proof.

Appendix B. Some useful identities

Proposition 27. Suppose that α and β are real numbers satisfying $2\alpha - 2 > \beta + 1 > 0$. Then

$$\int_0^\infty (1+r^2)^{1-\alpha} r^{\beta} dr = \frac{2\alpha - 2}{2\alpha - \beta - 3} \int_0^\infty (1+r^2)^{-\alpha} r^{\beta} dr$$

and

$$\int_0^\infty (1+r^2)^{-\alpha} r^{\beta+2} dr = \frac{\beta+1}{2\alpha-\beta-3} \int_0^\infty (1+r^2)^{-\alpha} r^{\beta} dr.$$

Proof. Using the fundamental theorem of calculus, we obtain

$$0 = \int_0^\infty \frac{d}{dr} \left[(1+r^2)^{1-\alpha} r^{\beta+1} \right] dr$$

= $(\beta+1) \int_0^\infty (1+r^2)^{1-\alpha} r^{\beta} dr - (2\alpha-2) \int_0^\infty (1+r^2)^{-\alpha} r^{\beta+2} dr$.

From this the assertion follows.

Proposition 28. Suppose that p(x) is a homogenous polynomial of degree d. Then

$$\int_{\partial B_1(0)} p(x) = \frac{1}{d(n+d-2)} \int_{\partial B_1(0)} \Delta p(x).$$

Proof. Using the divergence theorem, we obtain

$$\int_{\partial B_1(0)} \Delta p(x) = (n+d-2) \int_{B_1(0)} \Delta p(x)$$

$$= (n+d-2) \int_{\partial B_1(0)} \sum_{k=1}^n x_k \, \partial_k p(x)$$

$$= d(n+d-2) \int_{\partial B_1(0)} p(x).$$

Corollary 29. We have

$$\int_{\partial B_1(0)} x_i \, x_j = \frac{1}{n} |S^{n-1}| \, \delta_{ij},$$

$$\int_{\partial B_1(0)} x_i \, x_j \, x_k \, x_l = \frac{1}{n(n+2)} |S^{n-1}| \, (\delta_{ij} \, \delta_{kl} + \delta_{ik} \, \delta_{jl} + \delta_{il} \, \delta_{jk}),$$

and

$$\int_{\partial B_1(0)} x_i x_j x_k x_l x_p x_q$$

$$= \frac{1}{n(n+2)(n+4)} |S^{n-1}| \left(\delta_{ij} \delta_{kl} \delta_{pq} + \delta_{ij} \delta_{kp} \delta_{lq} + \delta_{ij} \delta_{kq} \delta_{lp} \right.$$

$$+ \delta_{ik} \delta_{jl} \delta_{pq} + \delta_{ik} \delta_{jp} \delta_{lq} + \delta_{ik} \delta_{jq} \delta_{lp}$$

$$+ \delta_{il} \delta_{jk} \delta_{pq} + \delta_{il} \delta_{jp} \delta_{kq} + \delta_{il} \delta_{jq} \delta_{kp}$$

$$+ \delta_{ip} \delta_{jk} \delta_{lq} + \delta_{ip} \delta_{jl} \delta_{kq} + \delta_{ip} \delta_{jq} \delta_{kl}$$

$$+ \delta_{iq} \delta_{jk} \delta_{lp} + \delta_{iq} \delta_{jl} \delta_{kp} + \delta_{iq} \delta_{jp} \delta_{kl} \right).$$

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